## CLAIMS

## What is claimed is:

- 1. A method for identifying biological markers in a set of n biological measurements for each of p observations, wherein n > p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method comprising:
  - a) reducing said set of n measurements to a set of m candidate measurements; and
  - b) selecting at least two biological markers from said set of *m* candidate measurements, wherein values of each biological marker predict said clinical endpoints.
  - 2. The method of claim 1, wherein said clinical endpoints correspond to clinical classes.
  - 3. The method of claim 1, wherein said clinical endpoints correspond to a continuous response variable.
  - 4. The method of claim 1, wherein n > 10p.
  - 5. The method of claim 1, wherein k < p/5.
- 25 6. The method of claim 1, wherein step (a) comprises performing a correlation analysis.
  - 7. The method of claim 6, wherein said correlation analysis comprises a correlation-based cluster analysis.

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- 8. The method of claim 7, wherein said correlation-based cluster analysis comprises a correlation-based hierarchical cluster analysis.
- 9. The method of claim 6, wherein said correlation analysis is performed in part in dependence on a user-selected correlation threshold.
- 10. The method of claim 6, wherein said correlation analysis is performed in part in dependence on a user-selected value of m.
- 11. The method of claim 1, wherein step (a) comprises performing a differential significance analysis.
  - 12. The method of claim 11, wherein said differential significance analysis is performed in part in dependence on a user-selected significance threshold.
- 13. The method of claim 1, wherein said n measurements have different sources.
- 14. The method of claim 1, further comprising ranking said selected biological markers.
  - 15. The method of claim 14, wherein said biological markers are ranked in dependence on an accuracy of predicting said clinical endpoints.
- 16. The method of claim 1, wherein said biological markers are selected from all possible subsets of at most k measurements of said set of m measurements.
  - 17. The method of claim 16, wherein said biological markers are selected by evaluating each of said possible subsets.

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- 18. The method of claim 17, wherein said possible subsets are evaluated in parallel.
- 19. The method of claim 1, wherein step (b) comprises simulated annealing.
- 20. The method of claim 1, wherein k is a user-selected value.
- 21. The method of claim 1, wherein k is selected in dependence on a desired computation time.
- 22. The method of claim 1, wherein m is selected in dependence on a desired computation time.
- 23. The method of claim 1, further comprising performing a market-basket analysis of said selected biological markers.
- 24. A method for identifying a biological marker in a set of n biological measurements for each of p observations, wherein n > p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method comprising:
  - a) reducing said set of n measurements to a set of m candidate measurements; and
  - b) using simulated annealing, selecting a biological marker from said set of *m* candidate measurements, wherein values of said biological marker predict said clinical endpoints.
  - 25. The method of claim 24, wherein n > 10p.
  - 26. The method of claim 24, wherein k < p/5.

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- 27. The method of claim 24, wherein step (a) comprises performing a correlation analysis.
  - 28. The method of claim 27, wherein said correlation analysis comprises a correlation-based cluster analysis.
    - 29. The method of claim 28, wherein said correlation-based cluster analysis comprises a correlation-based hierarchical cluster analysis.
  - 30. The method of claim 27, wherein said correlation analysis is performed in part in dependence on a user-selected correlation threshold.
  - 31. The method of claim 27, wherein said correlation analysis is performed in part in dependence on a user-selected value of m.
- 32. The method of claim 24, wherein step (a) comprises performing a differential significance analysis.
  - 33. The method of claim 32, wherein said differential significance analysis is performed in part in dependence on a user-selected significance threshold.
- 34. The method of claim 24, wherein said n measurements have different sources.
- 35. The method of claim 24, wherein k is a user-selected value.
- 36. The method of claim 24, wherein k is selected in dependence on a desired computation time.

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- 37. The method of claim 24, wherein m is selected in dependence on a desired computation time.
- 38. The method of claim 24, further comprising performing a market-basket analysis on said selected biological markers.
- 39. A method for identifying at least one biological marker in a set of n biological measurements for each of p observations, wherein n > 10p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method comprising:
  - a) reducing said set of n measurements to a set of m candidate measurements; and
  - b) selecting at least one biological marker from said set of *m* candidate measurements, wherein values of each biological marker predict said clinical endpoints.
- 40. A program storage device accessible by a processor, tangibly embodying a program of instructions executable by said processor to perform method steps for a biological marker identification method, wherein said method identifies biological markers in a set of n biological measurements for each of p observations, wherein n > p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method steps comprising:
  - a) reducing said set of n measurements to a set of m candidate measurements; and
  - b) selecting at least two biological markers from said set of *m* candidate measurements, wherein values of each biological marker predict said clinical endpoints.
- 30 41. A program storage device accessible by a processor, tangibly embodying a program of instructions executable by said processor to perform method steps for a

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biological marker identification method, wherein said method identifies a biological marker in a set of n biological measurements for each of p observations, wherein n > p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method steps comprising:

- a) reducing said set of n measurements to a set of m candidate measurements; and
- b) using simulated annealing, selecting a biological marker from said set of *m* candidate measurements, wherein values of said biological marker predict said clinical endpoints.
- 42. A program storage device accessible by a processor, tangibly embodying a program of instructions executable by said processor to perform method steps for a biological marker identification method, wherein said method identifies at least one biological marker in a set of n biological measurements for each of p observations, wherein n > 10p and each observation is associated with a clinical endpoint, each biological marker comprising at most k measurements, wherein k < p, said method steps comprising:
  - a) reducing said set of n measurements to a set of m candidate measurements; and
  - b) selecting at least one biological marker from said set of *m* candidate measurements, wherein values of each biological marker predict said clinical endpoints.